Homework Set 10 (Lecture 34)

Problem 4

Example 23. Find the best approximation of $f(x) = x^4$ on the interval [1,3] using a function of the form y = a + bx.

Solution. First, note that this best approximation is the orthogonal projection of x^4 onto span $\{1, x\}$. However, this orthogonal projection is not simply the projection onto 1 plus the projection onto x. That's because 1 and x are not orthogonal (as functions on [1, 3]):

$$\langle 1, x \rangle = \int_{1}^{3} t dt = \left[\frac{1}{2}t^{2}\right]_{1}^{3} = \frac{3^{2}}{2} - \frac{1}{2} = 4 \neq 0.$$

To find an orthogonal basis for $span\{1, x\}$, following Gram–Schmidt, we compute

$$x - \left(\begin{array}{c} \text{projection of} \\ x \text{ onto } 1 \end{array} \right) = x - \frac{\langle x, 1 \rangle}{\langle 1, 1 \rangle} 1 = x - \frac{\int_{1}^{3} t dt}{\int_{1}^{3} 1 dt} = x - \frac{4}{2} = x - 2.$$

Hence, 1, x - 2 is an orthogonal basis for span $\{1, x\}$. The desired orthogonal projection of x^4 onto span $\{1, x\} = span\{1, x - 2\}$ therefore is

$$\frac{\langle x^4, 1 \rangle}{\langle 1, 1 \rangle} 1 + \frac{\langle x^4, x - 2 \rangle}{\langle x - 2, x - 2 \rangle} (x - 2) = \frac{\int_1^3 t^4 dt}{\int_1^3 1 dt} + \frac{\int_1^3 t^4 (t - 2) dt}{\int_1^3 (t - 2)^2 dt} (x - 2)$$

We compute the three new integrals:

$$\int_{1}^{3} t^{4} dt = \left[\frac{1}{5}t^{5}\right]_{1}^{3} = \frac{3^{5}}{5} - \frac{1}{5} = \frac{242}{5}$$

$$\int_{1}^{3} (t-2)^{2} dt = \int_{1}^{3} (t^{2} - 4t + 4) dt = \left[\frac{1}{3}t^{3} - 2t^{2} + 4t\right]_{1}^{3} = 3 - \frac{7}{3} = \frac{2}{3}$$

$$\int_{1}^{3} t^{4} (t-2) dt = \int_{1}^{3} (t^{5} - 2t^{4}) dt = \left[\frac{1}{6}t^{6} - \frac{2}{5}t^{5}\right]_{1}^{3} = \frac{243}{10} - \left(-\frac{7}{30}\right) = \frac{368}{15}$$

Using these values, the best approximation is

$$\frac{\int_{1}^{3} t^{4} dt}{\int_{1}^{3} 1 dt} + \frac{\int_{1}^{3} t^{4} (t-2) dt}{\int_{1}^{3} (t-2)^{2} dt} (x-2) = \frac{\frac{242}{5}}{2} + \frac{\frac{368}{15}}{\frac{2}{3}} (x-2) = \frac{121}{5} + \frac{184}{5} (x-2) = \frac{184}{5} x - \frac{247}{5}.$$